

NON-CONVEXITY IN BEST COMPLEX CHEBYSHEV APPROXIMATION BY RATIONAL FUNCTIONS

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In real Chebyshev approximation by generalized rational functions, constraining denominators to be positive guarantees that the set of best coefficients is convex [1, 181]. We show by means of an example that denominators must be constrained to be of constant argument for such a convexity result to hold in complex Chebyshev approximation.

Let X be a set of 3 points $\{x, y, z\}$ and approximations be of the form

$$R(A, t) = P(A, t)/Q(A, t) = a_1/(a_2\psi_1(t) + a_3\psi_2(t)),$$

where

$$\begin{aligned} \psi_1(x) = \psi_1(y) = 1 & \quad \psi_1(z) = 0 \\ \psi_2(x) = \psi_2(y) = 0 & \quad \psi_2(z) = 1 \end{aligned}$$

and a_1, a_2, a_3 are complex. Let $f(x)=0, f(y)=2$, and $f(z)$ be chosen later. Let μ, ν be given, $-\pi \leq \mu < \nu \leq \pi$ and

$$P = \{A: Q(A, t) \neq 0, \mu < \arg(Q(A, t)) < \nu, t \in X\}.$$

The approximation problem is to find $A^* \in P$ for which

$$e(A) = \max\{|f(t) - R(A, t)| : t \in X\}$$

is minimized over $A \in P$. Such a parameter A^* is called best.

In [2] is considered the general problem of this type with $(\mu, \nu) = (-\pi/2, \pi/2)$ and $(\mu, \nu) = (-\pi/2, 0)$.

Since $R(\alpha A, \cdot) = R(A, \cdot)$ for all $\alpha \neq 0$, it is not difficult to see that there is no loss of generality in having (μ, ν) of the form $(-\gamma, \gamma)$, where $2\gamma = \nu - \mu$. We assume this is the case.

THEOREM. *Let $\gamma > 0$ then there is a value for $f(z)$ such that the set of coefficients which are best to f is not convex.*

Proof. By choice of $\psi_1, \psi_2, R(A, \cdot)$ equals a_1/a_2 on $\{x, y\}$ and so approximations are constant on $\{x, y\}$. It follows from standard arguments in complex linear approximation that the best approximation to f on $\{x, y\}$ is the constant 1, with absolute value of error = 1. From this it follows that A is best if $e(A) = 1$. Let $\gamma > 0$ then there exists $\eta > 0$ such that $-\gamma < \arg(1 - \eta i) < \arg(1 + \eta i) < \gamma$. Now

$$\frac{1}{1 + \eta i} = \frac{1 - \eta i}{1 + \eta^2} \quad \frac{1}{1 - \eta i} = \frac{1 + \eta i}{1 + \eta^2}$$

so both of these have absolute value < 1 . There exists real $\alpha < 0$ such that

$$(1) \quad \left| \alpha - \frac{1}{1+\eta i} \right| < 1 \quad \left| \alpha - \frac{1}{1-\eta i} \right| < 1.$$

Let $f(z) = \alpha$ and $A = (1, 1, 1 + \eta i)$, $B = (1, 1, 1 - \eta i)$. We have by (1) $e(A) = e(B) = 1$ and A, B are best. Let $C = (A+B)/2 = (1, 1, 1)$ then $|f(z) - R(C, z)| = |\alpha| + 1$ and $e(C) = 1 + |\alpha|$. Thus the set of best coefficients is non-convex.

If we instead define

$$P = \{A: Q(A, t) \neq 0, \mu \leq \arg(Q(A, t)) \leq \nu, t \in X\}$$

exactly the same thing happens if $\mu < \nu$.

REFERENCES

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2. R. L. Dolganov, *The approximation of continuous complex-valued functions by generalized rational functions*, Siberian Math. J. **11** (1970), 932–942.

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